## CALIFORNIA PUBLIC EMPLOYEES' RETIREMENT SYSTEM

#### **BOARD OF ADMINISTRATION**

#### **INVESTMENT COMMITTEE**

March 16, 2009

### **Supplemental Reporting Document**

(January 2009 Reporting Period)

# Supplemental Reporting Document Table of Contents March 2009 Investment Committee Meeting (January 2009 Reporting Period)

#### Chief Investment Officer's/Chief Operating Investment Officer's Report

Asset Allocation

Performance

California Investments

Disclosure of Closed Session Action Items (No items to report)

#### **Activity Reports**

Alternative Investment Management (AIM) Program

Real Estate Program

Risk Managed Absolute Return Strategies Program

Corporate Governance Program

Inflation Linked Asset Program

#### **Quarterly Reports**

Securities Lending Earnings

Supplemental Income Plans

Member Home Loan Program

#### **Investment Transactions**

#### **Public Employees Retirement Fund**

**Domestic Fixed Income Transactions** 

International Fixed Income Transactions

**Domestic Equity Transactions** 

International Equity Transactions

Real Estate Investment Trust (REIT) Transactions

**AIM Program Transactions** 

AIM Program Items Completed Under Delegation of Authority (No items to report)

Real Estate Equity Transactions

Real Estate Opportunistic Program (No items to report)

Real Estate Program Items Completed Under Delegation of Authority (No items to report)

Risk Managed Absolute Return Strategies Program Transactions

Risk Managed Absolute Return Strategies Program Items Completed Under Delegation of Authority (No items to report)

Inflation Linked Assets Transactions – Public Markets

Inflation Linked Assets Transactions - Private Markets

Inflation Linked Assets Items Completed Under Delegation of Authority (No items to report)

Corporate Governance Program Items Completed Under Delegation of Authority (No items to report)

Internally Managed Derivative Transactions Summary

#### Affiliate Funds

Performance

Annuitants' Health Care

CalPERS Health Care Bond

Judges' Retirement Fund

Judges II Retirement Fund

Legislators' Retirement Fund

Long Term Care Retirement Fund

Public Employees' Medical & Hospital Care Act Contingency Reserve Fund

Supplemental Contribution Funds